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**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**

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Complete if KnownSheet **1** of **8**

Application Number	10/518823
Filing Date	
First Named Inventor	Kongtcheu, Phil
Art Unit	3624
Examiner Name	Wasylichak, Steven
Attorney Docket Number	

U. S. PATENT DOCUMENTS

Examiner Initials*	Cite No. ¹	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code ² (if known)			
		US- 4,642,768 B1	02/10/1987	Roberts	
		US- 4,903,201 B1	02/20/1990	Wagner	
		US- 5,029,119 B1	07/02/1991	Konno	
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		US- 5,461,699 B1	10/24/1995	Arbabi	
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		US- 5,557,517 B1	09/17/1996	Daughterty, III	
		US- 5,692,233 B1	11/25/1997	Garman	
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FOREIGN PATENT DOCUMENTS

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		Country Code ³ "Number" ⁴ Kind Code ⁵ (if known)				
		PCT/US00/25292 A1	00/11/2000	KURUG		
		PCT/EP00/01050 A2	11/02/2000	BILLOTTE		

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Sheet	2	of	8
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Sheet 3	of 8	Attorney Docket Number	

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials*	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
	1	ALEXANDER, C. The handbook of Risk Management and Analysis ; J Wiley 1996	
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	9	BLACK, F. SCHOLES, M. The pricing of options and Corporate Liabilities ; Journal of Political Economy 81, 1973, PP637-659	
	10	BREEDEN, D. T. AND LITZENBERGER, R. H. Prices of State-Contingent Claims implicit in Options Prices ; Journal of Business 1978 pp 623-651	

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		Examiner Name	Wasylichak, Steven
Sheet 5 of 8	Attorney Docket Number		

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	21	DERMAN, E. KANI, I. KAMAL, M. Trading and hedging local volatility ; The Journal of Financial Engineering V6. No 3 pp233-268	
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	28	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 133 Accounting for Derivative Instruments and Hedging Activities	
	29	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 137 accounting for Derivative Instruments and Hedging Activities - Deferral of the Effective Date of FASB Statement No. 133,	
	30	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 138 Accounting for Certain Derivative Instruments and Certain Hedging Activities. An amendment of FASB Statement No. 133 k	

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PTO/SB/088 (08-03)

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	51	NACHMAN D. C. Spanning and completeness with options : The review of financial studies 1989, V1, no3 PP311-328	
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	55	PRESS, W.H. FLANNERY, B.P. TEUKOLSKY, S.A. VETTERLING, W.T. Numerical Recipes in C : The Art of Scientific Computing 1993.	
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